



Backtest #53471 · ONDO/USD · ONDO/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.43%	0.84	33.3%	-28.15%

EQUITY CURVE118 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The ONDO/USD momentum test yielded an 18.43% gain with a 0.84 Sharpe ratio, yet the 33.3% win rate and 28.15% drawdown reveal severe fragility. Extreme reliance on only three trades renders the statistical sample insufficient to validate the strategy's robustness. While the final capital reached \$11,846.44, the high volatility suggests the entry logic lacks adequate filters for adverse market shifts. A concrete next step involves increasing the trading frequency to generate a larger dataset and validate performance across different market regimes before live deployment.

ADDITIONAL METRICS

CAGR	28.88%
Sortino Ratio	0.83
Turnover	10.05x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11846.44